2/26/88 AS040-4/4

OPEN INTEREST REPORT

JANUARY 1988

Futures Industry Association, Inc. • 1825 Eye Street, N.W., Suite 1040 • Washington, D.C. 20006 • 202-466-5460

OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

	JANUARY 1987	JANUARY 1988	PERCENT CHANGE
Wheat	28,043	39,019	39.14%
Corn	134,786	146,912	9.00%
Oats	7,084	8,008	13.04%
Soybeans	76,740	116,005	51.17%
Soybean Oil	85,826	85,655	-0.20%
Soybean Meal	64,057	62,315	-2.72%
Silver (1,000 oz)	12,937	11,889	-8.10%
Silver (5,000 oz)		160	
Gold(kilo)	1,449	1,558	7.52%
Gold (100 oz)		473	
GNMA Mrtges, CDR	1,173	0	-100.00%
Corporate Bond Index		15	
T-Bonds	283,663	312,041	10.00%
T-Notes (6 1/2-10 year)	57,550	76,815	33.48%
Municipal Bond	5,889	14,276	142.42%
MMI Maxi	7,389	2,080	-71.85%
Institutional Index		0	
CHICAGO BD OF TRADE	766,586	877,221	14.43%
Wheat	15,025	25,738	71.30%
Value Line Index	10,822	1,451	-86.59%
Mini Value Line	342	93	-72.81%
KANSAS CITY BD OF TRADE	26,189	27,282	4.17%
Coffee "C"	15,679	22,724	44.93%
Sugar #11	105,733	155,823	47.37%
Sugar #14	7,320	7,852	7.27%
White Sugar		439	
Cocoa (10 M tons)	24,868	28,603	15.02%
CPIW	8	0	-100.00%
COFFEE SUGAR & COCOA	153,608	215,441	40.25%

	JANUARY 1987	JANUARY 1988	PERCENT CHANGE
Wheat (1,000 bu)	7,567	3,122	-58.74%
Corn (1,000 bu)	10,844	7,857	-27.55%
Oats (1,000 bu)	122	95	-22.13%
Soybeans (1,000 bu)	4,839	5,785	19.55%
Soybean Meal New	220	482	119.09%
Soybean Meal Old	4		-100.00%
Live Cattle (20,000#)	499	731	46.49%
Live Hogs (15,000#)	1,955	893	-54.32%
New York Silver	213	298	39.91%
New York Gold	339	266	-21.53%
Platinum	60	74	23.33%
Copper	0	0	
Copper High Grade	3	0	-100.00%
T-Bonds ($50,000)	2,142	6,128	186.09%
T-Bills ($500,000)	213	523	145.54%
British Pound	186	85	-54.30%
Swiss Franc	634	686	8.20%
Deutschemark	563	290	-48.49%
Japanese Yen	383	190	-50.39%
Canadian Dollar	87	89	2.30%
MIDAMERICA COMMODITY EX	30,873	27,594	-10.62%
Live Hogs (30,000#)	26,472	29,251	10.50%
Pork Bellies (38,000#)	10,911	10,499	-3.78%
Live Cattle	74,535	82,663	10.90%
Feeder Cattle	12,633	20,906	65.49%
Lumber	6,777	6,356	-6.21%
T-Bills (90-day)	46,128	23,239	-49.62%
Domestic CD (90-day)	19	0	-100.00%
Eurodollar (3-month)	256,641	339,608	32.33%
European Currency Unit	6	0	-100.00%
Gold		113	
British Pound	27,615	36,094	30.70%
Canadian Dollar	23,106	25,446	10.13%
Deutschemark	60,164	36,616	-39.14%
Japanese Yen	32,164	54,303	68.83%
Swiss Franc	33,581	28,279	-15.79%
French Franc	493	102	-79.31%
Australian Dollar	1,687	872	-48.31%
S&P 500 Index	107,929	118,583	9.87%
CHICAGO MERCANTILE EX	720,861	812,930	12.77%

	JANUARY 1987	JANUARY 1988	PERCENT CHANGE
Wheat (5,000 bu)	4,946	8,687	75.64%
White Wheat (5,000 bu)	17	85	400.00%
High Fructose Corn Syrup		1	
MINNEAPOLIS GRAIN EX	4,963	8,773	76.77%
Copper	75,844	44,423	-41.43%
Silver (5,000 oz)	95,672	79,470	-16.93%
Gold (100 oz)	130,078	146,192	12.39%
Aluminum	828	293	-64.61%
Moody's Index		1	
COMMODITY EXCHANGE	302,422	270,379	-10.60%
Five Year Treasury Index		7,347	
Cotton #2	26,077	38,121	46.19%
Orange Jce, Fzn Conc	9,916	12,529	26.35%
Propane	253	0	-100.00%
European Currency Unit	1,727	1,221	-29.30%
Dollar Index	2,582	6,336	145.39%
NEW YORK COTTON & CITRUS	40,555	65,554	61.64%
NYSE Composite Index	11,893	5,385	-54.72%
Cmdty Rsrch Bureau Index	2,831	3,061	8.12%
Russell 2000		35	
Russell 3000		12	
NEW YORK FUTURES EX	14,724	8,493	-42.32%
Palladium	6,459	6,178	-4.35%
Platinum	16,490	20,135	22.10%
No. 2 Heating Oil, NY	64,374	55,138	-14.35%
Unleaded Gasoline, NY	30,693	43,653	42.22%
Crude Oil	134,716	201,833	49.82%
Propane		1,013	
NEW YORK MERCANTILE EX	252,732	327,950	29.76%
Rice, Rough	338	3,016	792.31%
CHICAGO RICE & COTTON EX	338	3,016	792.31%
TOTAL	2,313,851	2,644,633	14.30%

3/8/88 A5040-4A

OPEN INTEREST REPORT

FEBRUARY 1988

Futures Industry Association, Inc. • 1825 Eye Street, N.W., Suite 1040 • Washington, D.C. 20006 • 202-466-5460

OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

	FEBRUARY 1987	FEBRUARY 1988	PERCENT CHANGE
Wheat	25,913	38,874	50.02%
Corn	141,109	155,503	10.20%
Oats	7,146	7,936	11.06%
Soybeans	72,739	123,137	69.29%
Soybean Oil	77,627	87,700	12.98%
Soybean Meal	70,403	61,246	-13.01%
Silver (1,000 oz)	11,972	11,055	-7.66%
Silver (5,000 oz)		239	
Gold (kilo)	1,506	2,570	70.65%
Gold (100 oz)		506	
GNMA Mrtges, CDR	1,170	0	-100.00%
Corporate Bond Index		15	
T-Bonds	253,319	315,522	24.56%
T-Notes (6 1/2-10 year)	50,769	73,883	45.53%
Municipal Bond	7,386	18,038	144.22%
MMI Maxi	0	3,000	
Institutional Index		0	
CHICAGO BD OF TRADE	721,059	899,224	24.71%
Wheat	18,533	22,223	19.91%
Value Line Index	11,323	1,804	-84.07%
Mini Value Line	251	122	-51.39%
KANSAS CITY BD OF TRADE	30,107	24,149	-19.79%
Coffee "C"	16,881	26,352	56.10%
Sugar #11	95,869	132,683	38.40%
Sugar #14	6,661	6,790	1.94%
White Sugar		184	
Cocoa (10 M tons)	23,444	29,088	24.07%
CPIW	9	0	-100.00%
COFFEE SUGAR & COCOA	142,864	195,097	36.56%

	FEBRUARY 1987	FEBRUARY 1988	PERCENT CHANGE
Wheat (1,000 bu)	3,595	5,549	54.35%
Corn (1,000 bu)	9,749	8,905	-8.66%
Oats (1,000 bu)	122	892	631.15%
Soybeans (1,000 bu)	6,598	10,204	54.65%
Soybean Meal New	214	520	142.99%
Soybean Meal Old	4	0	-100.00%
Live Cattle (20,000#)	622	939	50.96%
Live Hogs (15,000#)	1,491	835	-44.00%
New York Silver	223	278	24.66%
New York Gold	422	348	-17.54%
Platinum	89	78	-12.36%
Copper	0	0	
Copper High Grade	1	0	-100.00%
T-Bonds ($50,000)	1,440	3,542	145.97%
T-Bills ($500,000)	258	657	154.65%
British Pound	116	95	-18.10%
Swiss Franc	860	952	10.70%
Deutschemark	649	291	-55.16%
Japanese Yen	320	240	-25.00%
Canadian Dollar	129	71	-44.96%
MIDAMERICA COMMODITY EX	26,902	34,396	27.86%
Live Hogs (30,000#)	29,973	30,540	1.89%
Pork Bellies (38,000#)	9,964	12,944	29.91%
Live Cattle	91,671	101,448	10.67%
Feeder Cattle	16,111	21,390	32.77%
Lumber	6,554	6,213	-5.20%
T-Bills (90-day)	48,450	23,153	-52.21%
Domestic CD (90-day)	36	0	-100.00%
Eurodollar (3-month)	255,573	363,758	42.33%
European Currency Unit	15	0	-100.00%
Gold		5	
British Pound	41,391	43,301	4.61%
Canadian Dollar	24,837	23,411	-5.74%
Deutschemark	57,902	47,177	-18.52%
Japanese Yen	31,988	61,820	93.26%
Swiss Franc	36,210	32,494	-10.26%
French Franc	355	102	-71.27%
Australian Dollar	2,461	1,013	-58.84%
S&P 500 Index	123,021	122,741	-0.23%
CHICAGO MERCANTILE EX	776,512	891,510	14.81%

	FEBRUARY 1987	FEBRUARY 1988	PERCENT CHANGE
Wheat (5,000 bu)	4,681	6,623	41.49%
White Wheat (5,000 bu)	0	18	
High Fructose Corn Syrup		1	
MINNEAPOLIS GRAIN EX	4,681	6,642	41.89%
Copper	77,526	34,598	-55.37%
Silver (5,000 oz)	89,438	71,002	-20.61%
Gold (100 oz)	140,016	158,223	13.00%
Aluminum	722	267	-63.02%
Moody's Index		1	
COMMODITY EXCHANGE	307,702	264,091	-14.17%
Five Year Treasury Note		9,662	
Cotton #2	23,482	32,200	37.13%
Orange Jce, Fzn Conc	11,336	16,641	46.80%
European Currency Unit	1,736	1,231	-29.09%
Dollar Index	3,403	3,394	-0.26%
NEW YORK COTTON & CITRUS	39,957	63,128	57.99%
NYSE Composite Index	13,228	6,033	-54.39%
Cmdty Rsrch Bureau Index	2,710	2,805	3.51%
Russell 2000		33	
Russell 3000		0	
NEW YORK FUTURES EX	13,228	8,871	-32.94%
Palladium	6,503	6,426	-1.18%
Platinum	16,741	19,237	14.91%
No. 2 Heating Oil, NY	53,307	48,366	-9.27%
Unleaded Gasoline, NY	36,605	42,811	16.95%
Crude Oil	147,632	198,951	34.76%
Propane		1,021	
NEW YORK MERCANTILE EX	260,788	316,812	21.48%
Rice, Rough	260	2,952	1035.38%
CHICAGO RICE & COTTON EX	260	2,952	1035.38%
TOTAL	2,324,060	2,706,872	16.47%

4/12/88 A 5040-41 A

OPEN INTEREST REPORT

MARCH 1988

Futures Industry Association, Inc. • 1825 Eye Street, N.W., Suite 1040 • Washington, D.C. 20006 • 202-466-5460

OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

	MARCH 1987	MARCH 1988	PERCENT CHANGE
Wheat	30,997	44,845	44.68%
Corn	143,792	164,789	14.60%
Oats	6,374	8,217	28.91%
Soybeans	82,836	127,270	53.64%
Soybean Oil	73,653	85,335	15.86%
Soybean Meal	63,315	61,276	-3.22%
Silver (1,000 oz)	13,718	10,299	-24.92%
Silver (5,000 oz)		107	
Gold (kilo)	1,893	1,848	-2.38%
Gold (100 oz)		408	
GNMA Mrtges, CDR	1,169	0	-100.00%
Corporate Bond Index		0	
T-Bonds	235,112	310,913	32.24%
T-Notes (6 1/2-10 year)	56,048	71,406	27.40%
Municipal Bond	12,387	17,892	44.44%
MMI Maxi	6,137	6,168	0.51%
Institutional Index		0	
CHICAGO BD OF TRADE	727,431	910,773	25.20%
Wheat	17,564	21,629	23.14%
Value Line Index	7,118	2,990	-57.99%
Mini Value Line	308	127	-58.77%
KANSAS CITY BD OF TRADE	24,990	24,746	-0.98%
Coffee "C"	18,811	23,017	22.36%
Sugar #11	90,775	137,240	51.19%
Sugar #14	6,626	6,736	1.66%
White Sugar		184	
Cocoa (10 M tons)	23,169	33,806	45.91%
CPIW	9	0	-100.00%
COFFEE SUGAR & COCOA	139,390	200,983	44.19%

	MARCH 1987	MARCH 1988	PERCENT CHANGE
Wheat (1,000 bu)	4,717	9,728	106.23%
Corn (1,000 bu)	5,880	10,654	81.19%
Oats (1,000 bu)	74	265	258.11%
Soybeans (1,000 bu)	7,978	10,425	30.67%
Soybean Meal New	168	539	220.83%
Soybean Meal Old	0	0	
Live Cattle (20,000#)	699	943	34.91%
Live Hogs (15,000#)	2,241	960	-57.16%
New York Silver	239	285	19.25%
New York Gold	403	296	-26.55%
Platinum	109	45	-58.72%
Copper	0	0	
Copper High Grade	1	0	-100.00%
T-Bonds ($50,000)	1,343	4,526	237.01%
T-Bills ($500,000)	411	568	38.20%
British Pound	105	76	-27.62%
Swiss Franc	505	660	30.69%
Deutschemark	592	198	-66.55%
Japanese Yen	311	229	-26.37%
Canadian Dollar	175	119	-32.00%
MIDAMERICA COMMODITY EX	25,951	40,516	56.13%
Live Hogs (30,000#)	29,961	29,212	-2.50%
Pork Bellies (38,000#)	11,939	13,038	9.21%
Live Cattle	89,788	106,864	19.02%
Feeder Cattle	15,232	19,572	28.49%
Lumber	6,847	5,963	-12.91%
T-Bills (90-day)	38,645	22,591	-41.54%
Domestic CD (90-day)	36	0	-100.00%
Eurodollar (3-month)	235,989	336,921	42.77%
European Currency Unit	10	0	-100.00%
Gold		2	
British Pound	37,799	45,691	20.88%
Canadian Dollar	27,963	24,339	-12.96%
Deutschemark	41,702	35,369	-15.19%
Japanese Yen	43,282	53,572	23.77%
Swiss Franc	29,102	24,835	-14.66%
French Franc	179	64	-64.25%
Australian Dollar	1,975	876	-55.65%
S&P 500 Index	97,673	110,129	12.75%
CHICAGO MERCANTILE EX	708,122	829,038	17.08%

	MARCH 1987	MARCH 1988	PERCENT CHANGE
Wheat (5,000 bu)	3,542	5,284	49.18%
White Wheat (5,000 bu)	0	0	
High Fructose Corn Syrup		0	
MINNEAPOLIS GRAIN EX	3,542	5,284	49.18%
Copper	76,775	40,060	-47.82%
Silver (5,000 oz)	100,751	68,708	-31.80%
Gold (100 oz)	156,832	148,310	-5.43%
Aluminum	985	327	-66.80%
Moody's Index		0	
COMMODITY EXCHANGE	335,343	257,405	-23.24%
Five Year Treasury Note		8,243	
Cotton #2	23,190	30,164	30.07%
Orange Jce, Fzn Conc	9,318	15,863	70.24%
European Currency Unit	1,162	1,399	20.40%
Dollar Index	4,530	5,066	11.83%
NEW YORK COTTON & CITRUS	38,200	60,735	58.99%
NYSE Composite Index	13,007	6,800	-47.72%
Cmdty Rsrch Bureau Index	2,349	2,598	10.60%
Russell 2000		3	
Russell 3000		0	
NEW YORK FUTURES EX	15,356	9,401	-38.78%
Palladium	6,778	6,389	-5.74%
Platinum	19,771	17,534	-11.31%
No. 2 Heating Oil, NY	46,624	44,201	-5.20%
Unleaded Gasoline, NY	44,056	46,096	4.63%
Crude Oil	158,154	196,192	24.05%
Propane		950	
NEW YORK MERCANTILE EX	275,383	311,362	13.07%
Rice, Rough	309	2,486	704.53%
CHICAGO RICE & COTTON EX	309	2,486	704.53%
TOTAL	2,294,017	2,652,729	15.64%